



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 25-November-2014

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|---------------|-----------------|------|-----------------|---------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Future | | | | | | | | | | | |
| | Dec 2014 | CAFC | Future | 1,942 | (0.0263) | (0.0669) | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>1,942</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>6912.00</u> |
| | | | Total | 1,942 | | | | | 0.00 | 0.00 | 6912.00 |
| | | | | | | | | | | | -456706.08 |
| Future | | | | | | | | | | | |
| | Dec 2014 | CAFE | Future | 26,600 | 799.8012 | 821.6590 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>26,600</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>26600.00</u> |
| | | | Total | 26,600 | | | | | 0.00 | 0.00 | 26600.00 |
| | | | | | | | | | | | 17657226.30 |
| Future | | | | | | | | | | | |
| | Dec 2014 | CAFH | Future | 1,735 | 899.7835 | 921.6309 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>1,735</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4901.00</u> |
| | | | Total | 1,735 | | | | | 0.00 | 0.00 | 4901.00 |
| | | | | | | | | | | | 3813055.51 |
| Future | | | | | | | | | | | |
| | Dec 2014 | CAFK | Future | 1,871 | 699.9037 | 721.8259 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>1,871</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>6911.00</u> |
| | | | Total | 1,871 | | | | | 0.00 | 0.00 | 6911.00 |
| | | | | | | | | | | | 4968108.62 |
| Future | | | | | | | | | | | |
| | Dec 2014 | CAFY | Future | 10 | 10000.0000 | 10000.0000 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>10</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>10.00</u> |
| | | | Total | 10 | | | | | 0.00 | 0.00 | 10.00 |
| | | | | | | | | | | | 348000.00 |
| Future | | | | | | | | | | | |
| | Nov 2014 | DAEU | Future | 2,000 | 13.6681 | 13.6554 | 0.0000 | 0.0000 | 0 | 0.00 | |
| | | | | <u>2,000</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>78500.00</u> |
| | | | Total | 2,000 | | | | | 0.00 | 0.00 | 298500.00 |
| | | | | | | | | | | | 953873500.00 |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|---------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Option | | | | | | | | | | | |
| Dec 2014 | DAGB | 17.25 Call | 6,000 | 77.0771 | 96.3760 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.22 Put | 9,605 | 900.0664 | 886.0102 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.50 Put | 4,700 | 1160.3520 | 1142.4852 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 18.63 Put | 2,416 | 1284.3288 | 1265.0979 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.04 Call | 9,605 | 2.0706 | 2.5462 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.70 Call | 4,700 | 1.9773 | 2.9075 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAGB | 21.72 Call | 2,416 | 1.9764 | 2.9201 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>39,442</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>12578.00</u> | <u>6537248.70</u> |
| | Total | | 39,442 | | | | | 0.00 | 0.00 | 12578.00 | 6537248.70 |
| Future | | | | | | | | | | | |
| Dec 2014 | DAUS | Future | 201 | 10.9756 | 10.9979 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | Future | 800 | 10.9901 | 11.0121 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | Future | 4,000 | 10.9919 | 11.0140 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | Future | 440 | 11.0140 | 11.0366 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | Future | 3,182 | 11.0814 | 11.1052 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | Future | 2,421 | 11.1320 | 11.1563 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | Future | 1,263 | 11.1356 | 11.1600 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | Future | 2,435 | 11.1890 | 11.2137 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | Future | 2,450 | 11.2500 | 11.2751 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | Future | 1,375 | 11.3053 | 11.3307 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | Future | 1,386 | 11.3624 | 11.3880 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>19,953</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>2689629.00</u> | <u>25674823542.20</u> |
| Option | | | | | | | | | | | |
| Nov 2014 | DAUS | 11.02 Put | 4,000 | 57.5887 | 54.9359 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.15 Put | 500 | 178.8599 | 164.2627 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.85 Call | 500 | 0.0095 | 0.0228 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 11.20 Call | 11,000 | 1.2242 | 5.6631 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2014 | DAUS | 10.95 Put | 2,000 | 34.4208 | 35.3761 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 10.80 Put | 500 | 39.2027 | 38.3480 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.15 Put | 500 | 206.6871 | 197.0415 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.99 Call | 500 | 1.2302 | 1.8368 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 13.80 Call | 500 | 0.0847 | 0.0885 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.16 Put | 10,000 | 219.9784 | 210.6747 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.32 Call | 10,000 | 35.1942 | 44.4681 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | DAUS | 11.32 Put | 10,000 | 348.5942 | 335.3681 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 10.80 Put | 300 | 82.7300 | 79.1108 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jan 2015 | DAUS | 14.27 Call | 300 | 0.2595 | 0.8870 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 10.80 Put | 300 | 101.5869 | 97.3611 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Feb 2015 | DAUS | 14.50 Call | 300 | 11.0002 | 0.7026 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | DAUS | 10.80 Put | 300 | 119.6714 | 114.6930 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|----------|------------|----------------|----------|----------|--------|--------|--------------|---------------------|-------------------|--------------------------|
| Mar 2015 | DAUS | 14.85 Call | 300 | 20.2543 | 17.2055 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 11.20 Put | 22,187 | 302.0846 | 291.7680 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 12.24 Call | 22,187 | 92.0630 | 96.6096 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 10.80 Put | 300 | 130.4764 | 123.0356 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Apr 2015 | DAUS | 15.15 Call | 300 | 30.2619 | 28.6290 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 10.80 Put | 300 | 136.3562 | 131.0969 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| May 2015 | DAUS | 15.48 Call | 300 | 35.5228 | 33.8704 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 10.80 Put | 300 | 145.1655 | 142.0915 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | DAUS | 15.88 Call | 300 | 38.0646 | 36.8275 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 10.80 Put | 300 | 156.0333 | 152.6927 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jul 2015 | DAUS | 16.15 Call | 300 | 44.6036 | 47.2276 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 10.80 Put | 300 | 165.3349 | 160.2629 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Aug 2015 | DAUS | 16.50 Call | 300 | 50.5759 | 50.7879 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 10.80 Put | 300 | 171.2373 | 166.0139 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | DAUS | 16.80 Call | 300 | 57.4071 | 57.6123 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 10.80 Put | 300 | 177.0773 | 171.7706 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Oct 2015 | DAUS | 16.98 Call | 300 | 70.3083 | 70.5106 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 10.80 Put | 300 | 180.6318 | 175.5182 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Nov 2015 | DAUS | 17.45 Call | 300 | 66.5591 | 67.7690 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 10.80 Put | 300 | 185.8228 | 180.5676 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | DAUS | 17.87 Call | 300 | 63.0909 | 66.9599 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>101,574</u> | | | | | 0.00 | 0.00 | 4617096.00 | 349409059.89 |
| Total | | | 121,527 | | | | | 0.00 | 0.00 | 7306725.00 | 26024232602.09 |
| Future | | | | | | | | | | | |
| Dec 2014 | EUUS | Future | 60 | 1.2458 | 1.2426 | 1.2430 | 1.2430 | 50 | 621,500.00 | | |
| Jun 2015 | EUUS | Future | 200 | 1.2475 | 1.2444 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>260</u> | | | | | 50.00 | 621,500.00 | 13268.00 | 181102119.00 |
| Total | | | 260 | | | | | 50.00 | 621,500.00 | 13268.00 | 181102119.00 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAAD | Future | 12,517 | 9.3800 | 9.4943 | 9.4502 | 9.4453 | 4 | 37,794.80 | | |
| Mar 2015 | ZAAD | Future | 15,047 | 9.4622 | 9.5781 | 9.5780 | 9.5780 | 2 | 19,156.00 | | |
| Jun 2015 | ZAAD | Future | 3,825 | 9.5443 | 9.6616 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAAD | Future | 600 | 9.6334 | 9.7519 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>31,989</u> | | | | | 6.00 | 56,950.80 | 2408074.00 | 18906455708.60 |
| Option | | | | | | | | | | | |
| Dec 2014 | ZAAD | 9.45 Put | 201 | 111.1750 | 53.0852 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 9.80 Put | 201 | 423.7806 | 314.9525 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.05 Call | 201 | 0.8781 | 1.9955 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.75 Call | 201 | 0.0514 | 0.1067 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAAD | 10.80 Call | 201 | 0.0444 | 0.0879 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| DATE | CONTRACT | | OPEN INT | MTM | PREV MTM | HIGH | LOW | DAILY VOLUME | DAILY PREMIUM VALUE | CUMULATIVE VOLUME | CUMULATIVE PREMIUM VALUE |
|---------------|---------------|--------------|----------------|----------|----------|---------|---------|-----------------|----------------------|-------------------|--------------------------|
| | | | 1,005 | | | | | 0.00 | 0.00 | 3515.00 | 580148.98 |
| | | Total | 32,994 | | | | | 6.00 | 56,950.80 | 2411589.00 | 18907035857.58 |
| Future | | | | | | | | | | | |
| | Mar 2015 ZACA | Future | 100 | 9.9061 | 9.9122 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 100 | | | | | 0.00 | 0.00 | 28231.00 | 216213058.10 |
| | | Total | 100 | | | | | 0.00 | 0.00 | 28231.00 | 216213058.10 |
| Future | | | | | | | | | | | |
| | Dec 2014 ZAEU | Future | 73,610 | 13.6957 | 13.6880 | 13.7803 | 13.6875 | 1,040 | 14,245,160.30 | | |
| | Mar 2015 ZAEU | Future | 34,857 | 13.9219 | 13.9170 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 ZAEU | Future | 7,900 | 14.1418 | 14.1375 | 14.2350 | 14.2350 | 167 | 2,377,245.00 | | |
| | Sep 2015 ZAEU | Future | 266 | 14.3830 | 14.3795 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 116,633 | | | | | 1,207.00 | 16,622,405.30 | 5477475.00 | 67858126988.60 |
| Option | | | | | | | | | | | |
| | Dec 2014 ZAEU | 13.74 Put | 650 | 141.3986 | 157.2334 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2014 ZAEU | 13.99 Put | 4,000 | 328.7326 | 341.8446 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2014 ZAEU | 14.15 Put | 3,000 | 471.5520 | 482.5670 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2014 ZAEU | 15.15 Call | 4,500 | 0.5676 | 0.7595 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2014 ZAEU | 15.29 Call | 25,000 | 0.3576 | 0.4734 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2014 ZAEU | 15.37 Call | 7,000 | 0.2771 | 0.3638 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 13.40 Put | 35,000 | 107.9609 | 117.7416 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 13.80 Put | 15,000 | 262.2009 | 274.0354 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 14.00 Put | 12,800 | 374.6735 | 386.3628 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 14.02 Put | 8,500 | 387.4233 | 399.0507 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.00 Call | 713 | 92.6533 | 95.0594 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.05 Call | 14,500 | 87.9814 | 90.2224 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.25 Call | 7,000 | 72.0268 | 73.6791 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.28 Call | 5,700 | 69.9662 | 71.5360 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.31 Call | 8,500 | 67.8209 | 69.3330 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.36 Call | 32,000 | 63.9319 | 65.4061 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Mar 2015 ZAEU | 15.50 Call | 7,100 | 54.2791 | 55.6440 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 ZAEU | 13.40 Put | 7,300 | 137.1392 | 149.7187 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Jun 2015 ZAEU | 15.35 Call | 7,300 | 194.5368 | 197.6600 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2015 ZAEU | 13.90 Put | 6,076 | 329.8721 | 351.7603 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | Dec 2015 ZAEU | 16.50 Call | 6,076 | 338.1235 | 343.7840 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | 217,715 | | | | | 0.00 | 0.00 | 2636480.00 | 361098079.68 |
| | | Total | 334,348 | | | | | 1,207.00 | 16,622,405.30 | 8113955.00 | 68219225068.28 |
| Future | | | | | | | | | | | |
| | Dec 2014 ZAFR | Future | 6,632 | 11.3887 | 11.3793 | 0.0000 | 0.0000 | 0 | 0.00 | | |

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|---------------|----------|--------------|----------------|-----------|-----------|---------|---------|-----------------|----------------------|-------------------|--------------------------|
| Mar 2015 | ZAFR | Future | 2,308 | 11.5834 | 11.5769 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>8,940</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>410100.00</u> | <u>3658587457.90</u> |
| | | Total | 8,940 | | | | | 0.00 | 0.00 | 410100.00 | 3658587457.90 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAGB | Future | 48,305 | 17.2597 | 17.2814 | 17.3678 | 17.3287 | 1,017 | 17,656,583.40 | | |
| Mar 2015 | ZAGB | Future | 9,344 | 17.5203 | 17.5454 | 17.6059 | 17.5037 | 800 | 14,043,480.00 | | |
| Jun 2015 | ZAGB | Future | 1,842 | 17.7695 | 17.7953 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAGB | Future | 695 | 18.0372 | 18.0636 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>60,186</u> | | | | | <u>1,817.00</u> | <u>31,700,063.40</u> | <u>4277062.00</u> | <u>61495663789.00</u> |
| Option | | | | | | | | | | | |
| Dec 2014 | ZAGB | 17.35 Put | 10,000 | 200.5012 | 195.4126 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 17.45 Put | 2,500 | 269.7215 | 261.9682 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 18.50 Put | 500 | 1242.5091 | 1222.2167 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 19.19 Call | 16,000 | 0.3391 | 0.7910 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAGB | 19.34 Call | 5,000 | 0.2397 | 0.5371 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 16.72 Put | 25,000 | 116.7617 | 113.7816 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 17.00 Put | 5,592 | 195.8648 | 191.4549 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.00 Call | 570 | 89.5135 | 96.1477 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.25 Call | 5,000 | 68.0516 | 73.5856 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAGB | 19.64 Call | 21,000 | 48.2240 | 51.7574 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>91,162</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>880394.00</u> | <u>198060318.23</u> |
| | | Total | 151,348 | | | | | 1,817.00 | 31,700,063.40 | 5157456.00 | 61693724107.23 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAJY | Future | 14,263 | 0.0932 | 0.0931 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAJY | Future | 4,050 | 0.0948 | 0.0947 | 0.0950 | 0.0949 | 3,600 | 34,191,350.00 | | |
| Jun 2015 | ZAJY | Future | 25 | 0.0963 | 0.0962 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>18,338</u> | | | | | <u>3,600.00</u> | <u>34,191,350.00</u> | <u>596655.00</u> | <u>6128502124.40</u> |
| | | Total | 18,338 | | | | | 3,600.00 | 34,191,350.00 | 596655.00 | 6128502124.40 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAKS | Future | 9 | 0.1216 | 0.1219 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>9</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>18.00</u> | <u>225360.00</u> |
| | | Total | 9 | | | | | 0.00 | 0.00 | 18.00 | 225360.00 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZANN | Future | 17 | 0.0617 | 0.0620 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZANN | Future | 56,400 | 0.0581 | 0.0578 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>56,417</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>169324.00</u> | <u>1065084640.00</u> |
| | | Total | 56,417 | | | | | 0.00 | 0.00 | 169324.00 | 1065084640.00 |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|---------------|-----------------|--------------|------------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Future | | | | | | | | | | | |
| Dec 2014 | ZAUM | Future | 1,757 | 10.9937 | 11.0159 | 11.0830 | 11.0076 | 24 | 26,507,780.00 | | |
| Mar 2015 | ZAUM | Future | 548 | 11.1680 | 11.1926 | 11.2531 | 11.2385 | 10 | 11,245,800.00 | | |
| Jun 2015 | ZAUM | Future | 93 | 11.3358 | 11.3612 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUM | Future | 25 | 11.5154 | 11.5416 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>2,423</u> | | | | | <u>34.00</u> | <u>37,753,580.00</u> | <u>76273.00</u> | <u>72514138270.00</u> |
| Option | | | | | | | | | | | |
| Mar 2015 | ZAUM | 11.28 Call | 420 | 23685.1885 | 24924.8091 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>420</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>4103.00</u> | <u>137198464.38</u> |
| | | Total | 2,843 | | | | | 34.00 | 37,753,580.00 | 80376.00 | 72651336734.38 |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAUS | Future | 936,499 | 10.9937 | 11.0159 | 11.0980 | 10.9779 | 75,159 | 830,733,599.10 | | |
| Mar 2015 | ZAUS | Future | 130,815 | 11.1680 | 11.1926 | 11.2696 | 11.1479 | 14,319 | 160,989,684.90 | | |
| Jun 2015 | ZAUS | Future | 29,369 | 11.3358 | 11.3612 | 11.4203 | 11.3471 | 85 | 965,379.50 | | |
| Sep 2015 | ZAUS | Future | 4,785 | 11.5154 | 11.5416 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | Future | 30,000 | 11.6892 | 11.7152 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,131,468</u> | | | | | <u>89,563.00</u> | <u>992,688,663.50</u> | <u>72036757.00</u> | <u>673591470271.90</u> |
| Option | | | | | | | | | | | |
| Dec 2014 | ZAUS | 9.09 Put | 1,402 | 0.0184 | 0.0163 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.44 Put | 11,976 | 0.0447 | 0.0558 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.78 Put | 41,000 | 0.1200 | 0.2049 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 9.88 Put | 79,241 | 0.1662 | 0.3084 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.00 Put | 38,500 | 0.3015 | 0.5096 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.10 Call | 2,995 | 894.2176 | 916.6868 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.10 Put | 6,581 | 0.5176 | 0.7868 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.30 Call | 2,326 | 695.2823 | 717.8717 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.34 Put | 2,490 | 1.9894 | 2.3894 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.35 Put | 5,000 | 2.1071 | 2.5081 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.36 Put | 2,490 | 2.2320 | 2.6332 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.38 Put | 500 | 2.5052 | 2.9038 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.40 Put | 7,300 | 2.8129 | 3.2044 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.44 Put | 2,491 | 3.5498 | 3.9108 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.45 Put | 5,000 | 3.7633 | 4.1123 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.49 Put | 3,000 | 5.0014 | 5.3903 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.50 Put | 44,450 | 5.3654 | 5.7631 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.52 Put | 9,425 | 6.1683 | 6.5816 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.55 Put | 3,283 | 7.5830 | 8.0118 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.60 Put | 10,558 | 10.6178 | 11.0421 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.63 Put | 2,359 | 12.9325 | 13.3279 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.70 Put | 22,902 | 20.1888 | 20.3951 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2014 | ZAUS | 10.73 Call | 6,524 | 287.9711 | 310.2263 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.74 Call | 3,499 | 279.4838 | 301.6763 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.78 Call | 3,000 | 246.3795 | 268.2530 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.80 Call | 500 | 230.3815 | 252.0493 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.81 Put | 6,000 | 38.8335 | 38.1852 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.82 Put | 41,000 | 41.0907 | 40.3172 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.86 Call | 1,000 | 184.9395 | 205.7688 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.90 Call | 13,000 | 157.0460 | 177.1064 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.93 Put | 79,241 | 73.8360 | 70.9984 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.94 Put | 3,000 | 77.6175 | 74.5231 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.95 Put | 27,500 | 81.5450 | 78.1835 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 10.96 Call | 10,000 | 119.3227 | 137.8802 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.00 Call | 27,500 | 97.1699 | 114.4852 | 0.0000 | 0.0000 | 20,000 | 2,200,000.00 | | |
| Dec 2014 | ZAUS | 11.00 Put | 35,000 | 103.4699 | 98.5852 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.04 Call | 15,000 | 80.9593 | 96.9933 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.06 Call | 3,000 | 73.7430 | 89.1147 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.09 Call | 5,000 | 63.9516 | 78.3164 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.10 Put | 4,505 | 167.2485 | 159.0772 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.13 Call | 11,000 | 52.6733 | 65.6956 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.15 Call | 3,000 | 47.7293 | 60.0889 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.20 Call | 2,931 | 37.1609 | 47.9165 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.20 Put | 250 | 243.4609 | 232.0165 | 0.0000 | 0.0000 | 1,000 | 168,290.00 | | |
| Dec 2014 | ZAUS | 11.25 Call | 5,000 | 28.8000 | 38.0574 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.26 Call | 5,000 | 27.3566 | 36.3296 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.31 Call | 2,000 | 21.1164 | 28.7545 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.34 Call | 7,300 | 18.0578 | 24.9655 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.39 Call | 10,000 | 13.8955 | 19.7067 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.40 Call | 5,000 | 13.1847 | 18.7941 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.50 Put | 600 | 514.0950 | 495.7945 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.61 Call | 9,425 | 4.5094 | 7.0116 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.63 Call | 1,000 | 4.1059 | 6.4020 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.64 Call | 10,558 | 3.9189 | 6.1184 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.75 Call | 1,000 | 2.3769 | 3.7450 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.78 Call | 4,500 | 2.0825 | 3.2846 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.86 Call | 38,000 | 1.4772 | 2.3293 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.90 Call | 2,000 | 1.2505 | 1.9685 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.94 Call | 500 | 1.0621 | 1.6677 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 11.95 Call | 10,000 | 1.0202 | 1.6007 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.00 Call | 5,000 | 0.8367 | 1.3068 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.00 Put | 598 | 1007.1367 | 985.4068 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.01 Call | 500 | 0.8048 | 1.2554 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.10 Call | 7,841 | 0.5720 | 0.8817 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|-------------|-----------------|------------|-----------------|------------|-----------------|-------------|------------|---------------------|----------------------------|--------------------------|---------------------------------|
| Dec 2014 | ZAUS | 12.29 Call | 1,402 | 0.2920 | 0.5013 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 12.30 Call | 1,130 | 0.2824 | 0.4877 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.00 Call | 36,000 | 0.0426 | 0.1082 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.06 Call | 7,471 | 0.0376 | 0.0984 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.24 Call | 41,000 | 0.0312 | 0.0804 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 13.26 Call | 79,241 | 0.0326 | 0.0806 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2014 | ZAUS | 14.84 Call | 900 | 0.0296 | 0.0162 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.10 Put | 69,965 | 13.7941 | 11.6057 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.32 Put | 24,155 | 27.1831 | 24.6775 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.51 Put | 23,800 | 46.9762 | 44.6442 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.70 Put | 50,000 | 84.0621 | 79.0947 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.75 Put | 5,000 | 98.1993 | 92.8869 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.79 Put | 1,112 | 110.5798 | 104.9958 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.80 Put | 9,300 | 113.8254 | 108.1745 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 10.90 Put | 47,665 | 149.6684 | 143.3482 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.00 Call | 15,000 | 359.7184 | 377.3378 | 0.0000 | 0.0000 | 10,000 | 3,670,000.00 | | |
| Mar 2015 | ZAUS | 11.02 Put | 500 | 200.8744 | 0.0000 | 0.0000 | 0.0000 | 500 | 87,360.00 | | |
| Mar 2015 | ZAUS | 11.40 Call | 250 | 200.6764 | 211.5619 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.46 Put | 14,000 | 476.9692 | 462.5587 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.54 Call | 9,300 | 166.1968 | 175.5207 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.55 Call | 500 | 164.0136 | 0.0000 | 0.0000 | 0.0000 | 1,000 | 174,720.00 | | |
| Mar 2015 | ZAUS | 11.60 Call | 250 | 153.5915 | 162.3093 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 11.85 Call | 500 | 112.5141 | 118.9248 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.00 Call | 5,000 | 94.6448 | 99.9886 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.50 Call | 10,000 | 55.7365 | 58.7151 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.58 Call | 50,000 | 51.4882 | 54.1116 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 12.61 Call | 23,800 | 50.0096 | 52.5100 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 13.05 Call | 24,155 | 33.8584 | 35.0148 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Mar 2015 | ZAUS | 14.20 Call | 46,165 | 22.9267 | 18.0045 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.73 Put | 22,850 | 123.6889 | 118.7076 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.75 Put | 10,000 | 128.3303 | 123.3097 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.80 Put | 9,100 | 140.5864 | 135.4699 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 10.98 Put | 22,320 | 211.4247 | 204.7394 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.00 Put | 75,000 | 220.3021 | 213.4390 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.08 Put | 1,500 | 257.7697 | 250.1935 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.10 Put | 5,000 | 267.6214 | 259.8637 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.30 Put | 3,000 | 376.1715 | 366.6534 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 11.40 Put | 7,300 | 438.3384 | 427.8041 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 12.63 Call | 9,100 | 142.1618 | 147.1984 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.00 Call | 75,000 | 112.1281 | 115.5818 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.22 Call | 22,850 | 98.7438 | 101.4741 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Jun 2015 | ZAUS | 13.46 Call | 22,320 | 86.9400 | 89.0236 | 0.0000 | 0.0000 | 0 | 0.00 | | |

| <u>DATE</u> | <u>CONTRACT</u> | | <u>OPEN INT</u> | <u>MTM</u> | <u>PREV MTM</u> | <u>HIGH</u> | <u>LOW</u> | <u>DAILY VOLUME</u> | <u>DAILY PREMIUM VALUE</u> | <u>CUMULATIVE VOLUME</u> | <u>CUMULATIVE PREMIUM VALUE</u> |
|---------------|--------------------|------------|-------------------------|------------|-----------------|-------------|------------|--------------------------|--------------------------------|---------------------------|----------------------------------|
| Sep 2015 | ZAUS | 10.56 Put | 18,946 | 112.8384 | 106.9269 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.60 Call | 13,700 | 1036.4727 | 1056.7541 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 10.98 Put | 24,142 | 225.8299 | 220.1855 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Call | 33,750 | 749.9362 | 770.3714 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 11.00 Put | 4,545 | 234.5362 | 228.7714 | 0.0000 | 0.0000 | 4,545 | 1,069,893.00 | | |
| Sep 2015 | ZAUS | 12.00 Call | 13,700 | 375.7233 | 388.6335 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 12.50 Call | 33,750 | 282.8067 | 292.0439 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 13.06 Call | 18,946 | 213.0073 | 219.5160 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Sep 2015 | ZAUS | 14.58 Call | 22,320 | 155.2611 | 154.1840 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Call | 4,331 | 969.5244 | 990.1003 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 10.95 Put | 8,917 | 230.3244 | 224.9003 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 11.00 Call | 500 | 936.3622 | 956.8274 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| Dec 2015 | ZAUS | 13.10 Call | 13,248 | 320.9674 | 328.1132 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>1,826,237</u> | | | | | <u>37,045.00</u> | <u>7,370,263.00</u> | <u>14211624.00</u> | <u>3625773333.65</u> |
| | Total | | <u>2,957,705</u> | | | | | <u>126,608.00</u> | <u>1,000,058,926.50</u> | <u>86248381.00</u> | <u>677217243605.55</u> |
| Future | | | | | | | | | | | |
| Dec 2014 | ZAZW | Future | 13 | 1.7441 | 1.7488 | 0.0000 | 0.0000 | 0 | 0.00 | | |
| | | | <u>13</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>26.00</u> | <u>225524.00</u> |
| | Total | | <u>13</u> | | | | | <u>0.00</u> | <u>0.00</u> | <u>26.00</u> | <u>225524.00</u> |
| | Grand Total | | <u>3,758,442</u> | | | | | <u>133,322.00</u> | <u>1121004776.00</u> | <u>117,406,742</u> | <u>966,391,170,438.74</u> |